

ABSTRACT OF THE DISCLOSURE

A method of predicting the performance of a financial variable having corresponding financial parameters represented by time series of adjacent-in-time series terms. Differential series are calculated from adjacent series terms in the financial parameter series and term trends of upward, downward and unchanged trends are then located. Cumulative variations of the term trends are calculated and are then used to identify a series of sign state progressions. A time position for a select financial parameter series term is then selected and terms in the differential series, cumulative variation series and sign state series corresponding to the time position are located. The series terms are then searched to locate prior time positions where similar term values and trends occurred. Once the prior time positions are located, the series values at time positions subsequent to the located time positions are used as a forecast for the performance of the financial variable.

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